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Existence of radial solutions for an asymptotically linear p -Laplacian problem

Jorge Cossio*, Sigifredo Herrón

Escuela de Matemáticas, Universidad Nacional de Colombia, Apartado Aéreo 3840, Medellín, Colombia

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ABSTRACT

We prove that an asymptotically linear Dirichlet problem which involves the p -Laplacian operator has multiple radial solutions when the nonlinearity has a positive zero and the range of the ' p -derivative' of the nonlinearity includes at least the first j radial eigenvalues of the p -Laplacian operator. The main tools that we use are a uniqueness result for the p -Laplacian operator and bifurcation theory.

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1. Introduction

In this paper we study the nonlinear Dirichlet problem

$$\begin{cases} \Delta_p u + g(u) = 0 & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (1)$$

where $\Omega = \{x \in \mathbb{R}^N : \|x\| < 1\}$ is the unit ball in \mathbb{R}^N , $N \geq 2$, $g \in C^1(\mathbb{R})$, $g(0) = 0$ and Δ_p is the p -Laplacian operator defined by

$$\Delta_p u := \operatorname{div}(|\nabla u|^{p-2} \nabla u), \quad p > 1.$$

Let us define $\varphi_p(t) := |t|^{p-2}t$ for $t \neq 0$ and $\varphi_p(0) = 0$. Let $\{\mu_k(p)\}_{k \in \mathbb{N}}$ be the sequence of radial eigenvalues for the problem

$$\begin{cases} (r^{N-1} \varphi_p(u'))' + \mu r^{N-1} \varphi_p(u) = 0, & 0 < r < 1, \\ u'(0) = 0 = u(1). \end{cases} \quad (2)$$

We assume the following hypotheses on the nonlinearity g :

(g_1) There are positive numbers β_1, β_2 such that $g(\beta_1) = 0$ and

$$\beta_2 = \inf\{t \in [\beta_1, \infty) : \forall s > t, g(s) > 0\}.$$

(g_2) For some $j \in \mathbb{N}$, $\mu_j(p) < \lim_{|t| \rightarrow \infty} \frac{g(t)}{\varphi_p(t)} =: \lambda_\infty \in \mathbb{R}$.

(g_3) $\lim_{t \rightarrow 0} \frac{g'(t)}{\varphi_p'(t)} = \lambda_\infty$.

* Corresponding author.

E-mail addresses: jcossio@unalmed.edu.co (J. Cossio), sherron@unalmed.edu.co (S. Herrón).

(g₄) There is a constant $C > 0$ such that

$$\limsup_{t \rightarrow \beta_i} \left| \frac{g(t)}{\varphi_p(t - \beta_i)} \right| \leq C \quad \text{for } i = 1, 2.$$

Because of (g₂), problem (1) is called p -asymptotically linear at infinity. Our goal is to study the existence of radial solutions to (1), and to extend a result due to A. Castro and J. Cossio in [1] for the semilinear case, that is when $p = 2$.

The main result is the following:

Theorem 1.1. *Let us assume $p \geq 2$. Under the hypotheses (g₁)–(g₄), problem (1) has at least $4j - 1$ radially symmetric solutions.*

In order to show the main theorem we study the following bifurcation problem

$$\begin{cases} \Delta_p u + \lambda g(u) = 0 & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (3)$$

where $\lambda \in \mathbb{R}$ is a positive bifurcation parameter.

The main tools that we use are a radial version for the p -Laplacian of the celebrated global bifurcation theorem due to P. Rabinowitz, a type of Crandall–Rabinowitz result, due to J. García-Melián and J. Sabina de Lis, and bifurcation from infinity.

Problem (1) has been studied by many authors, we point out some of them like [3–6,8,9]. M. del Pino and R. Manásevich studied in [3] the bifurcation phenomena associated with the p -Laplacian operator. As an application, in the radial case, they proved that problem (1) has $n - k + 1$ nontrivial radial solutions assuming that g is continuous, $g(0) = 0$, $g(t)/\varphi_p(t)$ is bounded, and

$$\lim_{t \rightarrow 0} \frac{g(t)}{\varphi_p(t)} < \mu_k(p) \leq \mu_n(p) < \liminf_{|t| \rightarrow \infty} \frac{g(t)}{\varphi_p(t)},$$

where n and k are natural numbers with $k \leq n$.

In [4], M. García-Huidobro et al. studied radial solutions of (3) using a technique that extends the results in [3]. In [5], by using blow-up methods, the authors proved the existence of positive radial solutions. On the other hand, S. Liu and S. Li in [8], showed the existence of solutions for problem (1) using Morse Theory via critical groups. Other references for the study of problem (1) can be found in [9].

The paper is organized as follows: In Section 2 we present some important facts. One of them is the global bifurcation theorem in the radial case, which will give us, for each natural k , an unbounded connected component \mathcal{G}_k whose closure contains the bifurcation point $(\mu_k(p)/\lambda_\infty, 0)$. In Section 3 we prove a uniqueness result for the p -Laplacian associated with the radial solutions of (3). In Section 4 we prove Theorem 1.1.

2. Preliminaries

We first note that radial solutions to problem (3) correspond to solutions of

$$\begin{cases} -(r^{N-1} \varphi_p(v'))' = r^{N-1} \lambda g(v(r)), & r \in (0, 1), \\ v'(0) = 0 = v(1), \end{cases}$$

where $v(r) = u(x)$, with $r = \|x\|$.

We first consider the radial problem associated to (1), that is,

$$\begin{cases} (r^{N-1} \varphi_p(u'(r)))' + r^{N-1} g(u(r)) = 0, & 0 < r < 1, \\ u'(0) = 0 = u(1). \end{cases} \quad (4)$$

For $r \in [0, 1]$ we define the *Energy* function associated to (4),

$$\mathcal{E}(r) := \frac{1}{p} |u'(r)|^p + G(u(r)),$$

where $G(\xi) = \int_0^\xi g(t) dt$ and $1/p + 1/p' = 1$. Differentiating the function \mathcal{E} and using (4) we get

$$\mathcal{E}'(r) = -\frac{N-1}{r} |u'(r)|^p \leq 0,$$

that is, \mathcal{E} is a decreasing function.

Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be the function defined by

$$f(t) := g(t) - \lambda_\infty \varphi_p(t).$$

The function f has the following properties:

(f₀) $f \in C^1(\mathbb{R})$, $f'(t) = o(|t|^{p-2})$ as $t \rightarrow 0$, and $f(0) = 0$;

(f₁) $\lim_{t \rightarrow 0} \frac{f(t)}{|t|^{p-1}} = 0$;

(f₂) $\lim_{|t| \rightarrow \infty} \frac{|f(t)|}{|t|^{q-1}} = 0$, $1 < p \leq q < p^*$,

where

$$p^* := \begin{cases} Np/(N-p) & \text{for } p < N, \\ +\infty & \text{for } p \geq N. \end{cases}$$

Hence the bifurcation problem (3) is equivalent to

$$\begin{cases} \Delta_p u + \lambda [\lambda_\infty \varphi_p(u) + f(u)] = 0 & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (5)$$

with radial version

$$\begin{cases} (r^{N-1} \varphi_p(v'))' + \lambda r^{N-1} [\lambda_\infty \varphi_p(v) + f(v)] = 0, & 0 < r < 1, \\ v'(0) = 0 = v(1), \end{cases} \quad (6)$$

where $v(r) = u(x)$, with $r = \|x\|$.

Let E be the Banach space of radially symmetric functions in $C^1(\bar{\Omega})$ satisfying $u(x) = 0$ if $\|x\| = 1$. We are interested in classical radial solutions of (5), that is, in pairs (λ, u) with λ in bounded intervals of $(0, +\infty)$ and $v \in E$ such that v is a solution of problem (6).

Lemma 2.1. *If Γ is a connected component in $\mathbb{R} \times E$ of the set of nontrivial solutions to (6), then there exists a positive integer m such that if $(\lambda, v) \in \Gamma$, then v has exactly $m - 1$ simple zeroes in $(0, 1)$.*

Proof. Let $(\lambda, v) \in \Gamma$. Therefore $v \in C^1[0, 1]$, $v \neq 0$, and v is a solution of (6). Furthermore we have

$$[v(r)]^2 + [v'(r)]^2 > 0 \quad (7)$$

for all $r \in [0, 1]$. This is a consequence of a uniqueness result due to del Pino and Manásevich (see Lemma 5.1 in [3]). Now we prove that v has a finite number of zeroes. Arguing by contradiction, we assume that v has infinite zeroes, thus there exists a sequence of zeroes $\{r_n\} \subset [0, 1]$ such that $r_n \rightarrow \bar{r} \in [0, 1]$. By continuity of v we have $v(\bar{r}) = 0$. If r_k and r_{k+1} are two consecutive zeroes, Rolle's Theorem gives us a $\xi_k \in (r_k, r_{k+1})$ with $v'(\xi_k) = 0$. By continuity of v' we get $v'(\bar{r}) = 0$. This implies $v \equiv 0$, which is a contradiction.

If m denote the number of zeroes of v in $[0, 1]$, (7) implies that all of them are simple.

Let Σ_m be the set of pairs $(\lambda, w) \in \Gamma$ such that w has exactly $m - 1$ simple zeroes in $(0, 1)$. We shall prove that Σ_m is an open and closed subset of Γ . In fact, let $(\bar{\lambda}, u) \in B_\varepsilon((\lambda, v)) \cap \Gamma$ with $B_\varepsilon((\lambda, v)) \subset \mathbb{R} \times C^1$, where $\varepsilon > 0$ is to be fixed later. In order to prove that Σ_m is open in Γ it is sufficient to show that u has exactly $m - 1$ simple zeroes in $(0, 1)$. Let $0 < a_1 < a_2 < \dots < a_{m-1} < a_m = 1$ be the zeroes of v in $[0, 1]$ and suppose $v(0) > 0$. By continuity of v , it turns out to be positive in $[0, a_1]$. Because the energy function is decreasing it follows that $v(r) \leq v(0)$ for $r \in [0, a_1]$. Let

$$b_1 = v(0) = \max_{[0, a_1]} v, \quad b_2 = \min_{[a_1, a_2]} v, \quad b_3 = \max_{[a_2, a_3]} v, \quad \dots, \quad \text{and } \varepsilon_0 > 0,$$

where $\varepsilon_0 < b/2$, and $b := \min\{|b_i| : 1 \leq i \leq m\} > 0$. Let $C = \{c_1, c_2, \dots, c_m\}$ be the set of critical points of v . It is easy to check that u and v have the same sign in C , i.e. $u(c_i)v(c_i) > 0$ for all $i = 1, 2, \dots, m$. By the mean value theorem there exists $\alpha_i \in (c_i, c_{i+1})$ such that $u(\alpha_i) = 0$. Thus, u has at least $m - 1$ simple zeroes in $(0, 1)$.

We prove now that u has exactly $m - 1$ zeroes in $(0, 1)$. Let $\delta > 0$ be sufficiently small such that for some $\gamma_1 > 0$ and $\gamma_2 > 0$

- (i) $|v'(s)| \geq \gamma_1 \quad \forall s \in \mathcal{C} := [a_1 - \delta, a_1 + \delta] \cup [a_2 - \delta, a_2 + \delta] \cup \dots \cup [1 - \delta, 1]$;
- (ii) $|v(s)| \geq \gamma_2 \quad \forall s \in \mathcal{D} := [0, 1] \setminus \mathcal{C}$.

Let $\varepsilon < \min\{\frac{1}{2}\gamma_1, \frac{1}{2}\gamma_2, \varepsilon_0\}$. If $s \in \mathcal{D}$,

$$|u(s)| \geq |v(s)| - |v(s) - u(s)| \geq \gamma_2 - |u(s) - v(s)| > \gamma_2 - \varepsilon > \gamma_2 - \frac{1}{2}\gamma_2 > 0.$$

Hence u has no zeroes in \mathcal{D} . Suppose that there exists another zero \bar{s} , different from a_i , such that $\bar{s} \in [a_j - \delta, a_j + \delta]$. By Rolle's Theorem there exists c between a_j and \bar{s} such that $u'(c) = 0$. Thus $|v'(c)| = |v'(c) - u'(c)| < \varepsilon < \frac{1}{2}\gamma_1$, which is a contradiction. Therefore Σ_m is an open subset of Γ .

Finally, we prove that Σ_m is closed. Let $\{(\lambda_n, u_n)\}$ be a sequence in Σ_m such that $(\lambda_n, u_n) \rightarrow (\lambda, u) \in \Gamma$. As in our previous proof we can conclude that u has a finite number of zeroes in $(0, 1)$. Since u_n has exactly $m - 1$ simple zeroes

in $(0,1)$ and $u_n \rightarrow u$ in $C^1[0,1]$ -norm, u has exactly $m - 1$ simple zeroes in $(0,1)$; thus $(\lambda, u) \in \Sigma_m$. This proves that Σ_m is closed in Γ . The proof of the lemma is completed. \square

In [3], M. del Pino and R. Manásevich proved the following theorem.

Theorem 2.2. *The set of scalars μ such that (2) admits a nontrivial solution consists of an unbounded increasing sequence*

$$0 < \mu_1(p) < \mu_2(p) < \cdots < \mu_k(p) < \cdots.$$

Moreover, the set of solutions of (2) for $\mu = \mu_k(p)$ is the one-dimensional subspace spanned by a solution ϕ_k of (2) with exactly $k - 1$ simple zeroes in $(0, 1)$.

Following the main ideas of M. del Pino and R. Manásevich in [3], we prove the next result and for the sake of completeness we sketch its demonstration.

Theorem 2.3. *For each $k \in \mathbb{N}$ there exists a connected component $\mathcal{G}_k \subseteq \mathbb{R} \times C[0, 1]$ of the set of nontrivial solutions of problem (6) such that its closure $\overline{\mathcal{G}_k}$ contains $(\mu_k(p)/\lambda_\infty, 0)$. Moreover, \mathcal{G}_k is unbounded in $\mathbb{R} \times C[0, 1]$, and if $(\lambda, v) \in \mathcal{G}_k$, then v has exactly $k - 1$ simple zeroes in $(0, 1)$.*

Proof. By the results of M. del Pino and R. Manásevich (see Proposition 4.2 and the proof of Theorem 1.1 in [3]) there exists a component $\mathcal{G}_k \subset \mathbb{R} \times C[0, 1]$ whose closure $\overline{\mathcal{G}_k}$ contains $(\mu_k(p)/\lambda_\infty, 0)$ and such that it is unbounded or contains another point $(\mu_i(p)/\lambda_\infty, 0)$ for some $i \neq k$.

It is not difficult to prove that there exists a neighborhood \mathcal{N} of $(\mu_k(p)/\lambda_\infty, 0)$ such that $(\lambda, v) \in \mathcal{N} \cap \mathcal{G}_k$ implies that v has exactly $k - 1$ simple zeroes in $(0, 1)$.

Let $\mathcal{G}_k = \Gamma$ and Σ_k be as in Lemma 2.1. $\Sigma_k \neq \emptyset$ because $(\mu_k(p)/\lambda_\infty, 0) \in \overline{\mathcal{G}_k}$ implies that there exists a $(\mu, V) \in \mathcal{N} \cap \mathcal{G}_k$ such that V has exactly $k - 1$ simple zeroes in $(0, 1)$, thus $(\mu, V) \in \Sigma_k$. Since Σ_k is a closed and open set in \mathcal{G}_k , we have that $\Sigma_k = \mathcal{G}_k$. Hence $\overline{\mathcal{G}_k}$ is unbounded. The theorem is proved. \square

3. A uniqueness result for the p -Laplacian

In this section we will show the existence and uniqueness of solutions to the initial value problem

$$\begin{cases} (r^{N-1}\varphi_p(u'))' + r^{N-1}g(u) = 0, & 0 < r < 1, \\ u(r_0) = \alpha, & u'(r_0) = \gamma, \end{cases} \quad (8)$$

for $r_0 \in [0, 1)$, where α and γ are real numbers.

We observe that u satisfies (8) if and only if u satisfies the integral equation

$$u(r) = \alpha + \int_{r_0}^r \varphi_{p'} \left((r_0/t)^{N-1} \varphi_p(\gamma) - \int_{r_0}^t (s/t)^{N-1} g(u(s)) ds \right) dt.$$

That is, u is a solution of (8) if and only if u is a fixed point of the operator $T : C[0, 1] \rightarrow C[0, 1]$ defined by

$$(Tu)(r) := \alpha + \int_{r_0}^r \varphi_{p'} \left((r_0/t)^{N-1} \varphi_p(\gamma) - \int_{r_0}^t (s/t)^{N-1} g(u(s)) ds \right) dt. \quad (9)$$

Theorem 3.1. *Problem (8) has a solution $u \in C^1[0, 1]$.*

Proof. First we prove local existence over an interval of the form $[r_0, r_0 + \delta_1]$, where $0 < \delta_1 < 1$ is a number to be chosen such that $[r_0, r_0 + \delta_1] \subset (0, 1)$.

From (g_3) it follows that $\lim_{t \rightarrow 0} \frac{g(t)}{\varphi_p(t)} = \lambda_\infty$. From the definition of λ_∞ and the continuity of the functions φ_p and g , there exists a positive constant C such that $|g(t)| \leq C|\varphi_p(t)|$, for all $t \in \mathbb{R}$.

Let T be the operator defined by (9) for $u \in C[r_0, r_0 + \delta_1]$. If $\|u\| := \|u\|_{C[r_0, r_0 + \delta_1]}$, then for $r_0 \leq r \leq r_0 + \delta_1$,

$$\begin{aligned} |(Tu)(r)| &\leq |\alpha| + \int_{r_0}^r \varphi_{p'} \left(\left| (r_0/t)^{N-1} \varphi_p(\gamma) - \int_{r_0}^t (s/t)^{N-1} g(u(s)) ds \right| \right) dt \\ &\leq |\alpha| + \int_{r_0}^r \varphi_{p'} \left(|\gamma|^{p-1} + C\|u\|^{p-1} \frac{t^N - r_0^N}{Nt^{N-1}} \right) dt \end{aligned}$$

$$\begin{aligned}
&\leq |\alpha| + \int_{r_0}^r (|\gamma|^{p-1} + C\|u\|^{p-1}|t-r_0|)^{p'-1} dt \\
&\leq |\alpha| + 2^{p'-1} \int_{r_0}^r (|\gamma| + (C\delta_1)^{p'-1}\|u\|) dt \\
&\leq |\alpha| + 2^{p'-1}|\gamma| + (2C)^{p'-1}\delta_1^{p'}\|u\| \\
&= A + (2C)^{p'-1}\delta_1^{p'}\|u\|, \quad \text{where } A := |\alpha| + 2^{p'-1}|\gamma|.
\end{aligned}$$

Since the energy is a decreasing function it follows that $\mathcal{E}(r_0) \leq \mathcal{E}(0) = G(d)$, where $d = u(0)$. Thus

$$G(d) \geq \frac{1}{p'} |u'(r_0)|^p + G(u(r_0)).$$

In addition, by (g_2) , it is easy to prove that there exist constants $b > 0$ and $b_1 \in \mathbb{R}$ such that

$$G(s) \geq \frac{b}{p} |s|^p + b_1, \quad \text{for all } s \in \mathbb{R}.$$

Then, if $K := \min\{1/(p'2^{p(p'-1)}), b/p\}$, we get

$$\begin{aligned}
G(d) &\geq \frac{1}{p'} |u'(r_0)|^p + \frac{b}{p} |u(r_0)|^p + b_1 = \frac{1}{p'} |\gamma|^p + \frac{b}{p} |\alpha|^p + b_1 \\
&\geq K(|\alpha|^p + (2^{p'-1}|\gamma|)^p) + b_1 \\
&\geq 2^{1-p} K A^p + b_1.
\end{aligned}$$

Therefore

$$A \leq 2^{1/p'} \left[\frac{G(d) - b_1}{K} \right]^{1/p} =: C(d).$$

Thus, the norm of T depends only on the initial data in zero. Let $R > C(d)$, and $\delta_1 < 1$ be such that $(2C)^{p'-1}\delta_1^{p'} \leq (R - C(d))/R$. It follows that T maps the closed ball $\overline{B_R(0)} \subset C[r_0, r_0 + \delta_1]$ into itself. The Arzèla–Ascoli Theorem implies that T is a compact operator. By Schauder's fixed point theorem we see that problem (8) has a local solution u . It is clear that $u \in C^1[r_0, r_0 + \delta_1]$.

We now consider problem (8) with initial data $u'(r_0 + \delta_1) = \gamma_1$ and $u(r_0 + \delta_1) = \alpha_1$, and $r_0 + \delta_1 \leq r \leq r_0 + \delta_1 + \delta_2$, where $0 < \delta_2 < 1$ is the number that gives us a local solution. Following a similar method as above we find that $\delta_2 = \delta_1$. Hence, we can extend the solution to the interval $[r_0, r_0 + 2\delta_1]$. Repeating this argument, in a finite number of steps we extend the solution to the interval $[r_0, 1]$. \square

Theorem 3.2. Problem (8) has a unique solution $u \in C^1[0, 1]$.

Proof. First we prove local uniqueness. By Theorem 3.1 there exists a solution to (8) in $[0, 1]$. Let $\bar{r} \in [0, 1)$ and u_1 and u_2 be local solutions of (8) such that $u_i(\bar{r}) = \alpha$ and $u'_i(\bar{r}) = \gamma$, $i = 1, 2$. We prove that there exists an interval $\bar{V} := [\bar{r}, \bar{r} + \varrho]$ such that $u_1|_{\bar{V}} = u_2|_{\bar{V}}$. From now on the letter C will denote different constants. For $i = 1, 2$, we have

$$\left| \int_{\bar{r}}^t (s/t)^{N-1} g(u_i(s)) ds \right| \leq C\|u_i\|^{p-1} \frac{|t^N - \bar{r}^N|}{Nt^{N-1}} \rightarrow 0, \quad \text{as } t \rightarrow \bar{r}.$$

Hence, if $\bar{r} > 0$, for $i = 1, 2$, we see that

$$\Theta_i(t) := (\bar{r}/t)^{N-1} \varphi_p(\gamma) - \int_{\bar{r}}^t (s/t)^{N-1} g(u_i(s)) ds \rightarrow \varphi_p(\gamma), \quad \text{as } t \rightarrow \bar{r}. \quad (10)$$

We discuss the case $\bar{r} > 0$ for different values of α and γ . Suppose $\bar{r} > 0$, $\gamma \neq 0$ and $\alpha \in \mathbb{R}$. Thus, $\varphi_p(\gamma) \neq 0$. Since φ_p is C^1 near $\varphi_p(\gamma)$, from the mean value theorem and (10), we see that there are $\varrho_0 > 0$ and $C_1 > 0$ such that, for $r \in [\bar{r}, \bar{r} + \varrho_0]$,

$$|u_1(r) - u_2(r)| \leq C_1 \int_{\bar{r}}^r |\Theta_1(t) - \Theta_2(t)| dt.$$

$g \in C^1$ implies that g is Lipschitz in any bounded interval. Therefore

$$|\Theta_1(t) - \Theta_2(t)| \leq \int_{\bar{r}}^t (s/t)^{N-1} |g(u_1(s)) - g(u_2(s))| ds \leq C \|u_2 - u_1\| \frac{t^N - \bar{r}^N}{t^{N-1}} \leq C \|u_2 - u_1\|$$

which implies that

$$|u_1(r) - u_2(r)| \leq CC_1 \varrho_0 \|u_1 - u_2\|, \quad \text{for all } r \in [\bar{r}, \bar{r} + \varrho_0].$$

Choosing $\varrho_0 > 0$ such that $CC_1 \varrho_0 < 1$, we see that $u_1(r) = u_2(r)$ in $[\bar{r}, \bar{r} + \varrho_0]$. In a similar way we prove uniqueness over an interval of the form $[\bar{r} - \varrho, \bar{r}]$.

In the case $\bar{r} > 0$, $\gamma = 0 = \alpha$, it is easy to show that the solution is the trivial one. In fact, since

$$u(r) = - \int_{\bar{r}}^r \varphi_{p'} \left(\int_{\bar{r}}^t (s/t)^{N-1} g(u(s)) ds \right) dt,$$

if $u \neq 0$ in an interval of the form $[\bar{r}, \bar{r} + \varrho]$, with ϱ small, then

$$|u(r)| \leq C \|u\| \int_{\bar{r}}^r \varphi_{p'} \left(\frac{t^N - \bar{r}^N}{t^{N-1}} \right) dt \leq C \varrho \|u\|.$$

This implies that $1 \leq C \varrho$, which is a contradiction. We observe that this argument also holds when $\bar{r} = 0$.

Small modifications of the latter arguments gives us uniqueness in case $\bar{r} > 0$, $\gamma = 0$, $\alpha \neq 0$, and $\alpha \neq \beta$, where $\beta = \beta_i$, $i = 1, 2$.

Now we study the case $\bar{r} > 0$, $\gamma = 0$, and $\alpha = \beta$. Let $v(r) := u(r) - \beta$, where u is a solution of the differential equation (8) with initial conditions $u(\bar{r}) = \beta$, $u'(\bar{r}) = 0$. Then v is solution of

$$\begin{cases} (r^{N-1} \varphi_p(v'))' + r^{N-1} \tilde{g}(v) = 0, & 0 < r < 1, \\ v'(\bar{r}) = 0 = v(\bar{r}), \end{cases} \quad (11)$$

where $\tilde{g}(t) = g(t + \beta)$. Therefore,

$$v(r) = - \int_{\bar{r}}^r \varphi_{p'} \left(\int_{\bar{r}}^t (s/t)^{N-1} \tilde{g}(v(s)) ds \right) dt.$$

Since $|g(t)| \leq C|t|^{p-1}$ for $t \in \mathbb{R}$, it follows that $|\tilde{g}(t)| \leq C|t + \beta|^{p-1}$. For t near \bar{r} we have

$$C \geq \left| \frac{\tilde{g}(t)}{\varphi_p(t + \beta)} \right| = \left| \frac{\tilde{g}(t)}{\varphi_p(t)} \right| \left| \varphi_p \left(\frac{t}{t + \beta} \right) \right|.$$

Near \bar{r} , the second factor in the previous inequality is bounded from below by a positive constant. Hence there is $\tilde{C} > 0$ such that

$$\left| \frac{\tilde{g}(t)}{\varphi_p(t)} \right| \leq \tilde{C}.$$

Repeating the same arguments as above we obtain $v \equiv 0$ in $[\bar{r}, \bar{r} + \varrho]$. This shows that $u \equiv \beta$ in such an interval.

Suppose now that $\bar{r} = 0$, $\gamma = 0$, and $\alpha = \beta$. By hypothesis

$$\limsup_{t \rightarrow \beta} \left| \frac{g(t)}{\varphi_p(t - \beta)} \right| \leq C,$$

$|\tilde{g}(t)| \leq C|\varphi_p(t)|$ for t near zero. Hence $v := u - \beta$ satisfies the ordinary differential equation in (11) with $v'(0) = 0 = v(0)$. Thus

$$v(r) = - \int_0^r \varphi_{p'} \left(\int_0^t (s/t)^{N-1} \tilde{g}(v(s)) ds \right) dt,$$

and we have $|v(r)| \leq C \varrho \|v\|$. If $v \neq 0$ in an interval of the form $[0, \varrho]$, with ϱ small, then $1 \leq C \varrho$ for all $\varrho > 0$, which is a contradiction. Therefore there exists $\varrho > 0$ such that $v \equiv 0$ in $[0, \varrho]$. Thus $u \equiv \beta$ in such an interval. This proves local uniqueness.

In order to show global uniqueness, let U and V be solutions of class $C^1[0, 1]$ of (8) in $[0, 1]$, and let $r_1 \in [0, 1]$. By local uniqueness, the problem has a unique solution in an interval of the form $[r_1, r_1 + \varrho]$, which implies $U(r_1) = V(r_1)$. Because r_1 is arbitrary in $[0, 1]$, we see that $U(r_1) = V(r_1)$ for all $r_1 \in [0, 1]$. \square

4. Proof of main theorem

For $d \in \mathbb{R}$ and $\lambda > 0$ we will denote by $u(\cdot, \lambda, d)$ the solution to

$$\begin{cases} (\varphi_p(u'))' + \frac{N-1}{r} \varphi_p(u') + \lambda g(u) = 0, & 0 < r < 1, \\ u'(0) = 0, & u(0) = d. \end{cases} \quad (12)$$

Standard arguments on dependence on parameters show that u is a differentiable function in the variable (r, λ, d) (see [2, Theorem 4.5.1]). An elementary calculation shows that if $\alpha > 0$, then

$$u(r/\alpha, \lambda, d) = u(r, \lambda/\alpha^p, d).$$

Differentiating this relation with respect to α and taking $\alpha = 1$ we obtain

$$ru'(r, \lambda, d) = p\lambda u_\lambda(r, \lambda, d).$$

By using the implicit function theorem and arguing as in the proof of Lemma 2.3 in [1], we can prove the following lemma, which will be used to show that the connected components bifurcating from radial eigenvalues are unbounded in the λ -direction.

Lemma 4.1. *If J is a connected component of $\{(\lambda, d): d \neq 0, u(1, \lambda, d) = 0\}$, then there exist an open interval $(a, b) \subset \mathbb{R} \setminus \{0\}$ and a continuous function $h: (a, b) \rightarrow (0, \infty)$ such that $(\lambda, d) \in J$ if and only if $d \in (a, b)$ and $\lambda = h(d)$. Moreover, if $a \in \mathbb{R} \setminus \{0\}$, then $\lim_{d \rightarrow a} h(d) = \infty$. Similarly, if $b \in \mathbb{R} \setminus \{0\}$, then $\lim_{d \rightarrow b} h(d) = \infty$.*

By uniqueness of solutions to the initial value problem it is clear that for λ in bounded intervals of $(0, \infty)$ the problems

$$\begin{cases} (r^{N-1} \varphi_p(u'))' + \lambda r^{N-1} [\lambda_\infty \varphi_p(u) + f(u)] = 0, & 0 < r < 1, \\ u'(0) = 0, & u(0) = \beta_i, \end{cases} \quad i = 1, 2, \quad (13)$$

have a unique solution $u(r) \equiv \beta_i$. Thus if J is as in Lemma 4.1, then the domain of h cannot include β_i .

By Theorem 2.3 we know that for each $k \in \mathbb{N}$, $(\mu_k(p)/\lambda_\infty, 0)$ is a bifurcation point of (6). Moreover, we have

Lemma 4.2. *For each $k \in \mathbb{N}$, $(\mu_k(p)/\lambda_\infty, \infty)$ is a bifurcation point of (6).*

Proof. Suppose that (λ, u) , with $u \neq 0$, satisfy (6). Let $v = u/\|u\|^2$. Then v is a solution to

$$\begin{cases} (r^{N-1} \varphi_p(v'))' + \lambda r^{N-1} [\lambda_\infty \varphi_p(v) + \hat{f}(v)] = 0, & 0 < r < 1, \\ v'(0) = 0 = v(1), \end{cases} \quad (14)$$

where

$$\hat{f}(v) = \begin{cases} \|v\|^{2(p-1)} f(v/\|v\|^2) & \text{if } v \neq 0, \\ 0 & \text{if } v = 0. \end{cases}$$

Condition (f_2) implies that $\hat{f} \in C(\mathbb{R})$. It is well known that $(\mu_k(p)/\lambda_\infty, \infty)$ is a bifurcation point of (6) if and only if $(\mu_k(p)/\lambda_\infty, 0)$ is a bifurcation point of (14). It is easy to see that \hat{f} satisfies (f_1) and (f_2) . Theorem 2.3 implies that for each $k \in \mathbb{N}$ there is a connected component $\mathcal{G}_k^* \subset \mathbb{R} \times C[0, 1]$ of the set of nontrivial solutions of (14) whose closure $\overline{\mathcal{G}_k^*}$ contains $(\mu_k(p)/\lambda_\infty, 0)$. Moreover, \mathcal{G}_k^* is unbounded in $\mathbb{R} \times C[0, 1]$, and $(\lambda, v) \in \mathcal{G}_k^*$ implies that v possesses exactly $k - 1$ simple zeroes in $(0, 1)$. This proves that $(\mu_k(p)/\lambda_\infty, \infty)$ is a bifurcation point of (6). \square

Let $\mathcal{G}_k \subset \mathbb{R} \times C[0, 1]$ be the connected component of nontrivial solutions of (6) which contains $(\mu_k(p)/\lambda_\infty, 0)$. By Theorem 2.3, \mathcal{G}_k is unbounded in $\mathbb{R} \times C[0, 1]$, and if $(\lambda, u) \in \mathcal{G}_k$, then u has $k - 1$ simple zeroes in $(0, 1)$. By the results in [7] (see Theorem 1), there exists $\varepsilon = \varepsilon(k) > 0$ such that for $|s| < \varepsilon$ the problem (12) has solutions of the form $(\lambda_k(s), s[\phi_k + y_k(s)])$, where $\|sy_k(s)\| = o(s)$ and $|\lambda_k(s) - \mu_k(p)/\lambda_\infty| = o(1)$ as $s \rightarrow 0$. Similarly, if (λ, u) is a solution to (12) on the branch bifurcating from $(\mu_k(p)/\lambda_\infty, \pm\infty)$, then $u = s(\phi_k + y_k(s))$, where $\|sy_k(s)\| = o(s)$ and $|\lambda_k(s) - \mu_k(p)/\lambda_\infty| = o(1)$ as $s \rightarrow \pm\infty$.

We will denote by \mathcal{O}_k^+ the connected component of nontrivial solutions to (6) bifurcating from $(\mu_k(p)/\lambda_\infty, 0)$ and containing elements of the form $(\lambda_k(s), s[\phi_k + y_k(s)])$, with $s > 0$. Similarly we define \mathcal{O}_k^- . Also we define \mathcal{J}_k^+ as the connected component of nontrivial solutions to (6) bifurcating from $(\mu_k(p)/\lambda_\infty, \infty)$ and containing elements of the form $(\lambda_k(s), s[\phi_k + y_k(s)])$, with $s > 0$ sufficiently large. Similarly we define \mathcal{J}_k^- .

Lemma 4.3. *Let $J = \{(\lambda, u(0)): (\lambda, u) \in \mathcal{J}_k^-\}$. If h, a, b are as in Lemma 4.1, then $a = -\infty$ and $b < 0$.*

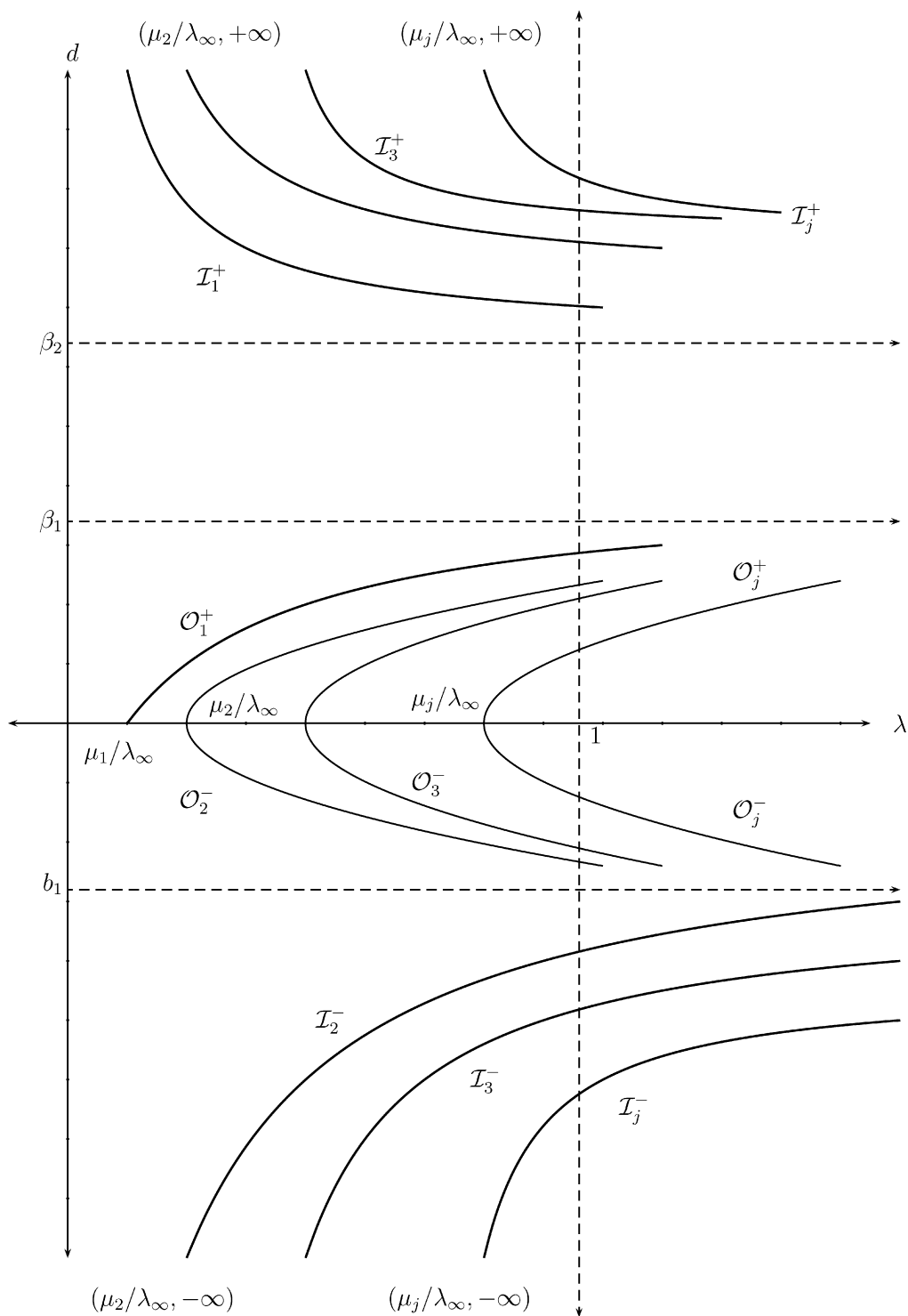


Fig. 1.

Proof. Since \mathcal{I}_2^- contains elements of the form $(\lambda_2(s), s[\phi_2 + y_2(s)])$ with $s < 0$ and $|s|$ large, and $\lambda_2(s)$ is near $\mu_2(p)/\lambda_\infty$, we have $a = -\infty$ and $\lim_{d \rightarrow -\infty} h(d) = \mu_2(p)/\lambda_\infty$. Since $\|sy_2(s)\| = o(s)$ as $s \rightarrow -\infty$ we have

$$\lim_{s \rightarrow -\infty} [s\phi_2(c) + sy_2(s)(c)] \rightarrow \infty, \quad (15)$$

where c is the critical point of the eigenfunction ϕ_2 in $(0, 1]$.

We claim that the function

$$m(d) := \max\{u(r, h(d), d) : r \in [0, 1]\}$$

is continuous. Let $d_0 \in (a, b)$ and $\{d_n\}$ be a sequence such that $d_n \rightarrow d_0$. Of course $h(d_n) \rightarrow h(d_0)$. Let $\{t_n\} \subseteq [0, 1]$ be such that $t_n \rightarrow \bar{t}$, and $m(d_n) = u(t_n, h(d_n), d_n)$. Since $m(d_n) \geq u(r, h(d_n), d_n)$, we have

$$\lim_{n \rightarrow \infty} m(d_n) = u(\bar{t}, h(d_0), d_0) \geq u(r, h(d_0), d_0), \quad \text{for all } r \in [0, 1].$$

Thus, $u(\cdot, h(d_0), d_0)$ has a maximum in \bar{t} , which is unique because u has exactly one zero in $(0, 1)$. Therefore $m(d_n) \rightarrow m(d_0) = u(\bar{t}, h(d_0), d_0)$. Which proves that m is a continuous function.

From (15) we see that $\lim_{d \rightarrow -\infty} m(d) = +\infty$. If $b = 0$, for small $d < 0$ we obtain that $m(d) = |d|$ and $\lim_{d \rightarrow 0} m(d) = 0$. By the intermediate value theorem there exists $d_i < 0$ such that $m(d_i) = \beta_i$, i.e., there exists $t_i \in (0, 1)$ with $u(t_i, h(d_i), d_i) = \beta_i$ and $u'(t_i, h(d_i), d_i) = 0$. By uniqueness of solutions to initial value problem we have $u(t, h(d_i), d_i) = \beta_i$ for all $t \in [0, 1]$. In particular $d_i = u(0) = \beta_1 = \beta_2$, which contradicts that $d_i < 0$. Thus $b < 0$, which proves the lemma. \square

By uniqueness of solutions to (13), \mathcal{O}_k^+ does not intersect the line $\|u\| = \beta_1$ and consequently $b < \beta_1$. Similarly, \mathcal{J}_k^+ does not intersect the line $\|u\| = \beta_2$, thus $a > \beta_2$. This proves that there is not connection between zero and infinity. More precisely we have the following lemma.

Lemma 4.4. Let $0 < \beta_1 < \beta_2$ be such that $g(\beta_1) = g(\beta_2) = 0$, $g(t) > 0$ for $t \in (0, \beta_1) \cup (\beta_2, \infty)$. Let (λ, d) be such that $(\lambda, u) \in \mathcal{O}_k^+$. Then $d < \beta_1$. Similarly, for (λ, d) with $(\lambda, u) \in \mathcal{J}_k^+$ we have $d > \beta_2$.

We observe that \mathcal{O}_k^+ and \mathcal{J}_k^+ do not intersect the axe $\lambda = 0$ because the equation

$$\begin{cases} (r^{N-1} \varphi_p(u'))' = 0, & 0 < r < 1, \\ u'(0) = 0 = u(1), \end{cases}$$

has only the trivial solution.

Let us denote by h_1 and $b_1 < 0$ the continuous function and the number such that

$$\{(\lambda, u(0)) : (\lambda, u) \in \mathcal{J}_2^-\} = \{(h_1(d), d) : d \in (-\infty, b_1)\}.$$

Imitating the proof of Corollary 3.2 in [1], we can prove the following lemmas.

Lemma 4.5. If $J = \{(\lambda, u(0)) : (\lambda, u) \in \mathcal{O}_k^-\}$ with $k \geq 2$, and a, b are as in Lemma 4.1, then $a \geq b_1$.

Lemma 4.6. If $J = \{(\lambda, u(0)) : (\lambda, u) \in \mathcal{J}_k^-\}$ with $k > 2$, and a, b are as in Lemma 4.1, then $b \leq b_1$.

Fig. 1 illustrates the bifurcation diagram for problem (6).

Proof of Theorem 1.1. Let $k \in \{1, 2, \dots, j\}$ and $J = \{(\lambda, u(0)) : (\lambda, u) \in \mathcal{O}_k^+\}$. Let (a, b) and h be as in Lemma 4.1. By the definition of \mathcal{O}_k^+ we see that $a = 0$ and $\lim_{d \rightarrow 0} h(d) = \mu_k(p)/\lambda_\infty < 1$. By Lemma 4.1 $\lim_{d \rightarrow b} h(d) = +\infty$. By the intermediate value theorem there exists $d_k \in (a, b)$ such that $h(d_k) = 1$. Thus $(1, u(\cdot, 1, d_k)) \in \mathcal{O}_k^+$ is a radial solution to (1).

Similarly, if $J = \{(\lambda, u(0)) : (\lambda, u) \in \mathcal{O}_k^-\}$ with $k \in \{2, 3, \dots, j\}$ and (a, b) and h are as in Lemma 4.1, then $a \geq b_1$, and $\lim_{d \rightarrow a} h(d) = +\infty$, and there exists $\delta_k \in (a, 0)$ such that with $h(\delta_k) = 1$. Thus $(1, u(\cdot, 1, \delta_k)) \in \mathcal{O}_k^-$ is a radial solution of (1).

Similar arguments show that \mathcal{J}_k^- for $k = 2, 3, \dots, j$, and \mathcal{J}_k^+ for $k = 1, 2, \dots, j$, contain a radial solution of (1). This proves Theorem 1.1. \square

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